

Contents

Preface xvii

1	Introduction	1
1.1	Signals, Systems, and Signal Processing	2
1.1.1	Basic Elements of a Digital Signal Processing System	4
1.1.2	Advantages of Digital over Analog Signal Processing	5
1.2	Classification of Signals	6
1.2.1	Multichannel and Multidimensional Signals	6
1.2.2	Continuous-Time Versus Discrete-Time Signals	9
1.2.3	Continuous-Valued Versus Discrete-Valued Signals	10
1.2.4	Deterministic Versus Random Signals	11
1.3	The Concept of Frequency in Continuous-Time and Discrete-Time Signals	12
1.3.1	Continuous-Time Sinusoidal Signals	12
1.3.2	Discrete-Time Sinusoidal Signals	14
1.3.3	Harmonically Related Complex Exponentials	17
1.4	Analog-to-Digital and Digital-to-Analog Conversion	19
1.4.1	Sampling of Analog Signals	21
1.4.2	The Sampling Theorem	26
1.4.3	Quantization of Continuous-Amplitude Signals	31
1.4.4	Quantization of Sinusoidal Signals	34
1.4.5	Coding of Quantized Samples	35
1.4.6	Digital-to-Analog Conversion	36
1.4.7	Analysis of Digital Signals and Systems Versus Discrete-Time Signals and Systems	36
1.5	Summary and References	37
	Problems	37

2	Discrete-Time Signals and Systems	41
2.1	Discrete-Time Signals	42
2.1.1	Some Elementary Discrete-Time Signals	43
2.1.2	Classification of Discrete-Time Signals	45
2.1.3	Simple Manipulations of Discrete-Time Signals	50
2.2	Discrete-Time Systems	53
2.2.1	Input–Output Description of Systems	54
2.2.2	Block Diagram Representation of Discrete-Time Systems	57
2.2.3	Classification of Discrete-Time Systems	59
2.2.4	Interconnection of Discrete-Time Systems	67
2.3	Analysis of Discrete-Time Linear Time-Invariant Systems	69
2.3.1	Techniques for the Analysis of Linear Systems	69
2.3.2	Resolution of a Discrete-Time Signal into Impulses	71
2.3.3	Response of LTI Systems to Arbitrary Inputs: The Convolution Sum	73
2.3.4	Properties of Convolution and the Interconnection of LTI Systems	80
2.3.5	Causal Linear Time-Invariant Systems	83
2.3.6	Stability of Linear Time-Invariant Systems	85
2.3.7	Systems with Finite-Duration and Infinite-Duration Impulse Response	88
2.4	Discrete-Time Systems Described by Difference Equations	89
2.4.1	Recursive and Nonrecursive Discrete-Time Systems	90
2.4.2	Linear Time-Invariant Systems Characterized by Constant-Coefficient Difference Equations	93
2.4.3	Solution of Linear Constant-Coefficient Difference Equations	98
2.4.4	The Impulse Response of a Linear Time-Invariant Recursive System	106
2.5	Implementation of Discrete-Time Systems	109
2.5.1	Structures for the Realization of Linear Time-Invariant Systems	109
2.5.2	Recursive and Nonrecursive Realizations of FIR Systems	113
2.6	Correlation of Discrete-Time Signals	116
2.6.1	Crosscorrelation and Autocorrelation Sequences	118
2.6.2	Properties of the Autocorrelation and Crosscorrelation Sequences	120
2.6.3	Correlation of Periodic Sequences	123
2.6.4	Input–Output Correlation Sequences	125
2.7	Summary and References	128
	Problems	129

	41		
	42		
	43		
s	45		
	50		
	53		
ie Systems	54		
	57		
	59		
	67		
	69		
ses	69		
e Convolution Sum	71		
n of LTI Systems	73		
	80		
	83		
n Impulse	85		
	88		
	89		
is	90		
	93		
Equations	98		
Recursive System	106		
	109		
iant Systems	109		
stems	113		
	116		
	118		
on Sequences	120		
	123		
	125		
	128		
	129		
		3	The z-Transform and Its Application to the Analysis of LTI Systems
			147
		3.1	The z -Transform
			147
		3.1.1	The Direct z -Transform
			147
		3.1.2	The Inverse z -Transform
			156
		3.2	Properties of the z -Transform
			157
		3.3	Rational z -Transforms
			170
		3.3.1	Poles and Zeros
			170
		3.3.2	Pole Location and Time-Domain Behavior for Causal Signals
			174
		3.3.3	The System Function of a Linear Time-Invariant System
			177
		3.4	Inversion of the z -Transform
			180
		3.4.1	The Inverse z -Transform by Contour Integration
			180
		3.4.2	The Inverse z -Transform by Power Series Expansion
			182
		3.4.3	The Inverse z -Transform by Partial-Fraction Expansion
			184
		3.4.4	Decomposition of Rational z -Transforms
			192
		3.5	Analysis of Linear Time-Invariant Systems in the z -Domain
			193
		3.5.1	Response of Systems with Rational System Functions
			194
		3.5.2	Transient and Steady-State Responses
			195
		3.5.3	Causality and Stability
			196
		3.5.4	Pole–Zero Cancellations
			198
		3.5.5	Multiple-Order Poles and Stability
			200
		3.5.6	Stability of Second-Order Systems
			201
		3.6	The One-sided z -Transform
			205
		3.6.1	Definition and Properties
			206
		3.6.2	Solution of Difference Equations
			210
		3.6.3	Response of Pole–Zero Systems with Nonzero Initial Conditions
			211
		3.7	Summary and References
			214
		Problems	214
		4	Frequency Analysis of Signals
			224
		4.1	Frequency Analysis of Continuous-Time Signals
			225
		4.1.1	The Fourier Series for Continuous-Time Periodic Signals
			226
		4.1.2	Power Density Spectrum of Periodic Signals
			230
		4.1.3	The Fourier Transform for Continuous-Time Aperiodic Signals
			234
		4.1.4	Energy Density Spectrum of Aperiodic Signals
			238

4.2	Frequency Analysis of Discrete-Time Signals	241
4.2.1	The Fourier Series for Discrete-Time Periodic Signals	241
4.2.2	Power Density Spectrum of Periodic Signals	245
4.2.3	The Fourier Transform of Discrete-Time Aperiodic Signals	248
4.2.4	Convergence of the Fourier Transform	251
4.2.5	Energy Density Spectrum of Aperiodic Signals	254
4.2.6	Relationship of the Fourier Transform to the z -Transform	259
4.2.7	The Cepstrum	261
4.2.8	The Fourier Transform of Signals with Poles on the Unit Circle	262
4.2.9	Frequency-Domain Classification of Signals: The Concept of Bandwidth	265
4.2.10	The Frequency Ranges of Some Natural Signals	267
4.3	Frequency-Domain and Time-Domain Signal Properties	268
4.4	Properties of the Fourier Transform for Discrete-Time Signals	271
4.4.1	Symmetry Properties of the Fourier Transform	272
4.4.2	Fourier Transform Theorems and Properties	279
4.5	Summary and References	291
	Problems	292
5	Frequency-Domain Analysis of LTI Systems	300
5.1	Frequency-Domain Characteristics of Linear Time-Invariant Systems	300
5.1.1	Response to Complex Exponential and Sinusoidal Signals: The Frequency Response Function	301
5.1.2	Steady-State and Transient Response to Sinusoidal Input Signals	310
5.1.3	Steady-State Response to Periodic Input Signals	311
5.1.4	Response to Aperiodic Input Signals	312
5.2	Frequency Response of LTI Systems	314
5.2.1	Frequency Response of a System with a Rational System Function	314
5.2.2	Computation of the Frequency Response Function	317
5.3	Correlation Functions and Spectra at the Output of LTI Systems	321
5.3.1	Input-Output Correlation Functions and Spectra	322
5.3.2	Correlation Functions and Power Spectra for Random Input Signals	323
5.4	Linear Time-Invariant Systems as Frequency-Selective Filters	326
5.4.1	Ideal Filter Characteristics	327
5.4.2	Lowpass, Highpass, and Bandpass Filters	329
5.4.3	Digital Resonators	335
5.4.4	Notch Filters	339
5.4.5	Comb Filters	341

	241	5.4.6 All-Pass Filters	345
	241	5.4.7 Digital Sinusoidal Oscillators	347
gnals	245		
	248	5.5 Inverse Systems and Deconvolution	349
	251	5.5.1 Invertibility of Linear Time-Invariant Systems	350
orm	254	5.5.2 Minimum-Phase, Maximum-Phase, and Mixed-Phase Systems	354
	259	5.5.3 System Identification and Deconvolution	358
it Circle	261	5.5.4 Homomorphic Deconvolution	360
ept of	262		
	265	5.6 Summary and References	362
	267	Problems	363
	268		
	271	6 Sampling and Reconstruction of Signals	384
	272		
	279		
	291	6.1 Ideal Sampling and Reconstruction of Continuous-Time Signals	384
	292	6.2 Discrete-Time Processing of Continuous-Time Signals	395
		6.3 Analog-to-Digital and Digital-to-Analog Converters	401
	300	6.3.1 Analog-to-Digital Converters	401
tems	300	6.3.2 Quantization and Coding	403
als: The	301	6.3.3 Analysis of Quantization Errors	406
		6.3.4 Digital-to-Analog Converters	408
it Signals	310	6.4 Sampling and Reconstruction of Continuous-Time Bandpass Signals	410
	311	6.4.1 Uniform or First-Order Sampling	411
	312	6.4.2 Interleaved or Nonuniform Second-Order Sampling	416
	314	6.4.3 Bandpass Signal Representations	422
1 Function	314	6.4.4 Sampling Using Bandpass Signal Representations	426
	317		
	321	6.5 Sampling of Discrete-Time Signals	427
	322	6.5.1 Sampling and Interpolation of Discrete-Time Signals	427
put Signals	323	6.5.2 Representation and Sampling of Bandpass Discrete-Time Signals	430
	326		
	327	6.6 Oversampling A/D and D/A Converters	433
	329	6.6.1 Oversampling A/D Converters	433
	335	6.6.2 Oversampling D/A Converters	439
	339		
	341	6.7 Summary and References	440
		Problems	440

7	The Discrete Fourier Transform: Its Properties and Applications	449
7.1	Frequency-Domain Sampling: The Discrete Fourier Transform	449
7.1.1	Frequency-Domain Sampling and Reconstruction of Discrete-Time Signals	449
7.1.2	The Discrete Fourier Transform (DFT)	454
7.1.3	The DFT as a Linear Transformation	459
7.1.4	Relationship of the DFT to Other Transforms	461
7.2	Properties of the DFT	464
7.2.1	Periodicity, Linearity, and Symmetry Properties	465
7.2.2	Multiplication of Two DFTs and Circular Convolution	471
7.2.3	Additional DFT Properties	476
7.3	Linear Filtering Methods Based on the DFT	480
7.3.1	Use of the DFT in Linear Filtering	481
7.3.2	Filtering of Long Data Sequences	485
7.4	Frequency Analysis of Signals Using the DFT	488
7.5	The Discrete Cosine Transform	495
7.5.1	Forward DCT	495
7.5.2	Inverse DCT	497
7.5.3	DCT as an Orthogonal Transform	498
7.6	Summary and References	501
	Problems	502
8	Efficient Computation of the DFT: Fast Fourier Transform Algorithms	511
8.1	Efficient Computation of the DFT: FFT Algorithms	511
8.1.1	Direct Computation of the DFT	512
8.1.2	Divide-and-Conquer Approach to Computation of the DFT	513
8.1.3	Radix-2 FFT Algorithms	519
8.1.4	Radix-4 FFT Algorithms	527
8.1.5	Split-Radix FFT Algorithms	532
8.1.6	Implementation of FFT Algorithms	536
8.2	Applications of FFT Algorithms	538
8.2.1	Efficient Computation of the DFT of Two Real Sequences	538
8.2.2	Efficient Computation of the DFT of a $2N$ -Point Real Sequence	539
8.2.3	Use of the FFT Algorithm in Linear Filtering and Correlation	540

Applications	449	8.3 A Linear Filtering Approach to Computation of the DFT	542
	449	8.3.1 The Goertzel Algorithm	542
Discrete-Time	449	8.3.2 The Chirp-z Transform Algorithm	544
	454	8.4 Quantization Effects in the Computation of the DFT	549
	459	8.4.1 Quantization Errors in the Direct Computation of the DFT	549
	461	8.4.2 Quantization Errors in FFT Algorithms	552
	464	8.5 Summary and References	555
	465	Problems	556
	471		
	476		
	480	9 Implementation of Discrete-Time Systems	563
	481	9.1 Structures for the Realization of Discrete-Time Systems	563
	485	9.2 Structures for FIR Systems	565
	488	9.2.1 Direct-Form Structure	566
	495	9.2.2 Cascade-Form Structures	567
	495	9.2.3 Frequency-Sampling Structures	569
	497	9.2.4 Lattice Structure	574
	498	9.3 Structures for IIR Systems	582
	501	9.3.1 Direct-Form Structures	582
	502	9.3.2 Signal Flow Graphs and Transposed Structures	585
		9.3.3 Cascade-Form Structures	589
		9.3.4 Parallel-Form Structures	591
		9.3.5 Lattice and Lattice-Ladder Structures for IIR Systems	594
		9.4 Representation of Numbers	601
		9.4.1 Fixed-Point Representation of Numbers	601
		9.4.2 Binary Floating-Point Representation of Numbers	605
		9.4.3 Errors Resulting from Rounding and Truncation	608
		9.5 Quantization of Filter Coefficients	613
		9.5.1 Analysis of Sensitivity to Quantization of Filter Coefficients	613
		9.5.2 Quantization of Coefficients in FIR Filters	620
		9.6 Round-Off Effects in Digital Filters	624
		9.6.1 Limit-Cycle Oscillations in Recursive Systems	624
		9.6.2 Scaling to Prevent Overflow	629
		9.6.3 Statistical Characterization of Quantization Effects in Fixed-Point Realizations of Digital Filters	631
		9.7 Summary and References	640
		Problems	641
m	511		
	511		
	512		
DFT	513		
	519		
	527		
	532		
	536		
	538		
es	538		
equence	539		
lation	540		

10	Design of Digital Filters	654
10.1	General Considerations	654
10.1.1	Causality and Its Implications	655
10.1.2	Characteristics of Practical Frequency-Selective Filters	659
10.2	Design of FIR Filters	660
10.2.1	Symmetric and Antisymmetric FIR Filters	660
10.2.2	Design of Linear-Phase FIR Filters Using Windows	664
10.2.3	Design of Linear-Phase FIR Filters by the Frequency-Sampling Method	671
10.2.4	Design of Optimum Equiripple Linear-Phase FIR Filters	678
10.2.5	Design of FIR Differentiators	691
10.2.6	Design of Hilbert Transformers	693
10.2.7	Comparison of Design Methods for Linear-Phase FIR Filters	700
10.3	Design of IIR Filters From Analog Filters	701
10.3.1	IIR Filter Design by Approximation of Derivatives	703
10.3.2	IIR Filter Design by Impulse Invariance	707
10.3.3	IIR Filter Design by the Bilinear Transformation	712
10.3.4	Characteristics of Commonly Used Analog Filters	717
10.3.5	Some Examples of Digital Filter Designs Based on the Bilinear Transformation	727
10.4	Frequency Transformations	730
10.4.1	Frequency Transformations in the Analog Domain	730
10.4.2	Frequency Transformations in the Digital Domain	732
10.5	Summary and References	734
Problems		735
11	Multirate Digital Signal Processing	750
11.1	Introduction	751
11.2	Decimation by a Factor D	755
11.3	Interpolation by a Factor I	760
11.4	Sampling Rate Conversion by a Rational Factor I/D	762
11.5	Implementation of Sampling Rate Conversion	766
11.5.1	Polyphase Filter Structures	766
11.5.2	Interchange of Filters and Downsamplers/Upsamplers	767
11.5.3	Sampling Rate Conversion with Cascaded Integrator Comb Filters	769
11.5.4	Polyphase Structures for Decimation and Interpolation Filters	771
11.5.5	Structures for Rational Sampling Rate Conversion	774

	654	11.6 Multistage Implementation of Sampling Rate Conversion	775
	654	11.7 Sampling Rate Conversion of Bandpass Signals	779
	655	11.8 Sampling Rate Conversion by an Arbitrary Factor	781
	659	11.8.1 Arbitrary Resampling with Polyphase Interpolators	782
	660	11.8.2 Arbitrary Resampling with Farrow Filter Structures	782
	660	11.9 Applications of Multirate Signal Processing	784
	664	11.9.1 Design of Phase Shifters	784
ampling	671	11.9.2 Interfacing of Digital Systems with Different Sampling Rates	785
	678	11.9.3 Implementation of Narrowband Lowpass Filters	786
s	691	11.9.4 Subband Coding of Speech Signals	787
	693	11.10 Digital Filter Banks	790
ilters	700	11.10.1 Polyphase Structures of Uniform Filter Banks	794
	701	11.10.2 Transmultiplexers	796
	703	11.11 Two-Channel Quadrature Mirror Filter Bank	798
	707	11.11.1 Elimination of Aliasing	799
	712	11.11.2 Condition for Perfect Reconstruction	801
	717	11.11.3 Polyphase Form of the QMF Bank	801
3ilinear	727	11.11.4 Linear Phase FIR QMF Bank	802
	730	11.11.5 IIR QMF Bank	803
	730	11.11.6 Perfect Reconstruction Two-Channel FIR QMF Bank	803
	732	11.11.7 Two-Channel QMF Banks in Subband Coding	806
	734	11.12 <i>M</i>-Channel QMF Bank	807
	735	11.12.1 Alias-Free and Perfect Reconstruction Condition	808
		11.12.2 Polyphase Form of the <i>M</i> -Channel QMF Bank	808
		11.13 Summary and References	813
		Problems	813
	750	12 Linear Prediction and Optimum Linear Filters	823
	751	12.1 Random Signals, Correlation Functions, and Power Spectra	823
	755	12.1.1 Random Processes	824
	760	12.1.2 Stationary Random Processes	825
	762	12.1.3 Statistical (Ensemble) Averages	825
	766	12.1.4 Statistical Averages for Joint Random Processes	826
	766	12.1.5 Power Density Spectrum	828
	767	12.1.6 Discrete-Time Random Signals	829
mb Filters	769	12.1.7 Time Averages for a Discrete-Time Random Process	830
Filters	771	12.1.8 Mean-Ergodic Process	831
	774	12.1.9 Correlation-Ergodic Processes	832

12.2	Innovations Representation of a Stationary Random Process	834
12.2.1	Rational Power Spectra	836
12.2.2	Relationships Between the Filter Parameters and the Autocorrelation Sequence	837
12.3	Forward and Backward Linear Prediction	838
12.3.1	Forward Linear Prediction	839
12.3.2	Backward Linear Prediction	841
12.3.3	The Optimum Reflection Coefficients for the Lattice Forward and Backward Predictors	845
12.3.4	Relationship of an AR Process to Linear Prediction	846
12.4	Solution of the Normal Equations	846
12.4.1	The Levinson–Durbin Algorithm	847
12.4.2	The Schur Algorithm	850
12.5	Properties of the Linear Prediction-Error Filters	855
12.6	AR Lattice and ARMA Lattice-Ladder Filters	858
12.6.1	AR Lattice Structure	858
12.6.2	ARMA Processes and Lattice-Ladder Filters	860
12.7	Wiener Filters for Filtering and Prediction	863
12.7.1	FIR Wiener Filter	864
12.7.2	Orthogonality Principle in Linear Mean-Square Estimation	866
12.7.3	IIR Wiener Filter	867
12.7.4	Noncausal Wiener Filter	872
12.8	Summary and References	873
	Problems	874
13	Adaptive Filters	880
13.1	Applications of Adaptive Filters	880
13.1.1	System Identification or System Modeling	882
13.1.2	Adaptive Channel Equalization	883
13.1.3	Echo Cancellation in Data Transmission over Telephone Channels	887
13.1.4	Suppression of Narrowband Interference in a Wideband Signal	891
13.1.5	Adaptive Line Enhancer	895
13.1.6	Adaptive Noise Cancelling	896
13.1.7	Linear Predictive Coding of Speech Signals	897
13.1.8	Adaptive Arrays	900
13.2	Adaptive Direct-Form FIR Filters—The LMS Algorithm	902
13.2.1	Minimum Mean-Square-Error Criterion	903
13.2.2	The LMS Algorithm	905

834	13.2.3 Related Stochastic Gradient Algorithms	907
836	13.2.4 Properties of the LMS Algorithm	909
837	13.3 Adaptive Direct-Form Filters—RLS Algorithms	916
	13.3.1 RLS Algorithm	916
838	13.3.2 The LDU Factorization and Square-Root Algorithms	921
839	13.3.3 Fast RLS Algorithms	923
841	13.3.4 Properties of the Direct-Form RLS Algorithms	925
forward and 845	13.4 Adaptive Lattice-Ladder Filters	927
846	13.4.1 Recursive Least-Squares Lattice-Ladder Algorithms	928
846	13.4.2 Other Lattice Algorithms	949
847	13.4.3 Properties of Lattice-Ladder Algorithms	950
850	13.5 Summary and References	954
855	Problems	955
858	14 Power Spectrum Estimation	960
858		
860		
863	14.1 Estimation of Spectra from Finite-Duration Observations of Signals	961
864	14.1.1 Computation of the Energy Density Spectrum	961
ion 866	14.1.2 Estimation of the Autocorrelation and Power Spectrum of Random Signals: The Periodogram	966
867	14.1.3 The Use of the DFT in Power Spectrum Estimation	971
872	14.2 Nonparametric Methods for Power Spectrum Estimation	974
873	14.2.1 The Bartlett Method: Averaging Periodograms	974
874	14.2.2 The Welch Method: Averaging Modified Periodograms	975
	14.2.3 The Blackman and Tukey Method: Smoothing the Periodogram	978
	14.2.4 Performance Characteristics of Nonparametric Power Spectrum Estimators	981
880	14.2.5 Computational Requirements of Nonparametric Power Spectrum Estimates	984
880	14.3 Parametric Methods for Power Spectrum Estimation	986
882	14.3.1 Relationships Between the Autocorrelation and the Model Parameters	988
883	14.3.2 The Yule-Walker Method for the AR Model Parameters	990
Channels 887	14.3.3 The Burg Method for the AR Model Parameters	991
Signal 891	14.3.4 Unconstrained Least-Squares Method for the AR Model Parameters	994
895	14.3.5 Sequential Estimation Methods for the AR Model Parameters	995
896	14.3.6 Selection of AR Model Order	996
897	14.3.7 MA Model for Power Spectrum Estimation	997
900	14.3.8 ARMA Model for Power Spectrum Estimation	999
902	14.3.9 Some Experimental Results	1001
903		
905		

xvi Contents

14.4	Filter Bank Methods	1009
14.4.1	Filter Bank Realization of the Periodogram	1010
14.4.2	Minimum Variance Spectral Estimates	1012
14.5	Eigenanalysis Algorithms for Spectrum Estimation	1015
14.5.1	Pisarenko Harmonic Decomposition Method	1017
14.5.2	Eigen-decomposition of the Autocorrelation Matrix for Sinusoids in White Noise	1019
14.5.3	MUSIC Algorithm	1021
14.5.4	ESPRIT Algorithm	1022
14.5.5	Order Selection Criteria	1025
14.5.6	Experimental Results	1026
14.6	Summary and References	1029
	Problems	1030
A	Random Number Generators	1041
B	Tables of Transition Coefficients for the Design of Linear-Phase FIR Filters	1047
	References and Bibliography	1053
	Answers to Selected Problems	1067
	Index	1077